# Package 'OmicsMarkeR'

October 12, 2016

Title Classification and Feature Selection for 'Omics' Datasets

**Description** Tools for classification and feature selection for 'omics' level datasets. It is a tool to provide multiple multivariate classification and feature selection techniques complete with multiple stability metrics and aggregation techniques. It is primarily designed for analysis of metabolomics datasets but potentially extendable to proteomics and transcriptomics applications.

```
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biocViews Metabolomics, Classification, FeatureExtraction
```

biocViews Metabolomics, Classification, FeatureExtraction
Repository Bioconductor
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# $\mathsf{R}$ topics documented:

aggregation
bagging.wrapper
canberra
canberra_stability
CLA
create.corr.matrix
create.discr.matrix
create.random.matrix
denovo.grid
EE
EM
ES
extract.args
extract.features
feature.table
fit.only.model
fs.ensembl.stability
fs.stability
jaccard
kuncheva
modelList
modelTuner
modelTuner_loo
noise.matrix
ochiai
1
1
F
params
perf.calc
performance.metrics
performance.stats
perm.class
perm.features
pof
predicting
prediction.metrics
predictNewClasses
RPT
sequester
sorensen
spearman
svm.weights
svmrfeFeatureRanking
svmrfeFeatureRankingForMulticlass
training

# **Description**

Compiles matrix of ranked features via user defined 'metric'

## Usage

```
aggregation(efs, metric, f = NULL)
```

# **Arguments**

efs A matrix of selected features

metric string indicating the type of aggregation. Avialable options are "CLA" (Complete

Linear), "EM" (Ensemble Mean), "ES" (Ensemble Stability), and "EE" (Ensem-

ble Exponential)

f The number of features desired. Default f = NULL

#### Value

agg Aggregated list of features

# Author(s)

Charles Determan Jr

# References

Abeel T., Helleputte T., Van de Peer Y., Dupont P., Saeys Y. (2010) *Robust biomarker identification for cancer diagnosis with ensemble feature selection methods*. Bioinformatics 26(3) 392-398.

Meinshausen N., Buhlmann P. (2010) Stability selection. J.R. Statist. Soc. B. 72(4) 417-473.

Haury A., Gestraud P., Vert J. (2011) *The Influence of Features Selection Methods on Accuracy, Stability, and Interpretability of Molecular Signatures*. PLoS ONE 6(12) e28210. doi: 10.1371/journal.pone.0028210.

## See Also

CLA, ES, EM, EE

4 bagging.wrapper

### **Examples**

```
# test data
ranks <- replicate(5, sample(seq(50), 50))
row.names(ranks) <- paste0("V", seq(50))
aggregation(ranks, "CLA")</pre>
```

bagging.wrapper

Bagging Wrapper for Ensemble Features Selection

# Description

Compiles results of ensemble feature selection

#### **Usage**

```
bagging.wrapper(X, Y, method, bags, f, aggregation.metric, k.folds, repeats,
res, tuning.grid, optimize, optimize.resample, metric, model.features,
allowParallel, verbose, theDots)
```

### **Arguments**

X A matrix containing numeric values of each feature

Y A factor vector containing group membership of samples

method A vector listing models to be fit bags Number of bags to be run

f Number of features desired

aggregation.metric

string indicating the type of ensemble aggregation. Avialable options are "CLA" (Complete Linear), "EM" (Ensemble Mean), "ES" (Ensemble Stability), and

"EE" (Ensemble Exponential)

k. folds Number of folds generated during cross-validation

repeats Number of times cross-validation repeated

res Optional - Resolution of model optimization grid

tuning.grid Optional list of grids containing parameters to optimize for each algorithm. De-

fault "tuning.grid = NULL" lets function create grid determined by "res"

optimize Logical argument determining if each model should be optimized. Default

"optimize = TRUE"

optimize.resample

Logical argument determining if each resample should be re-optimized. Default "optimize.resample = FALSE" - Only one optimization run, subsequent models use initially determined parameters

canberra 5

metric	Criteria for model optimization. Available options are "Accuracy" (Predication Accuracy), "Kappa" (Kappa Statistic), and "AUC-ROC" (Area Under the Curve - Receiver Operator Curve)
model.features	Logical argument if should have number of features selected to be determined by the individual model runs. Default "model.features = FALSE"
allowParallel	Logical argument dictating if parallel processing is allowed via foreach package.  Default allowParallel = FALSE
verbose	Logical argument if should output progress
theDots	Optional arguments provided for specific models or user defined parameters if "optimize = FALSE".

#### Value

results List with the following elements:

• Methods: Vector of models fit to data

• ensemble.results: List of length = length(method) containing aggregated features

• Number.bags: Number of bagging iterations

• Agg.metric: Aggregation method applied

• Number.features: Number of user-defined features

bestTunes If "optimize.resample = TRUE" then returns list of best parameters for each

iteration

# Author(s)

Charles Determan Jr

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# **Description**

Calculates canberra distance between two vectors. In brief, the higher the canberra distance the greater the 'distance' between the two vectors (i.e. they are less similar).

# Usage

```
canberra(x, y)
```

# **Arguments**

x numeric vector of ranks

y numeric vector of ranks with compatible length to x

6 canberra\_stability

### Value

Returns the canberra distance for the two vectors

#### Note

The canberra\_stability function is used internally to return the canberra metric.

#### Author(s)

Charles E. Determan Jr.

#### References

Jurman G., Merler S., Barla A., Paoli S., Galea A., & Furlanello C. (2008) *Algebraic stability indicators for ranked lists in molecular profiling*. Bioinformatics 24(2): 258-264.

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

## **Examples**

```
# Canberra demo
v1 <- seq(10)
v2 <- sample(v1, 10)
canberra(v1, v2)

canberra_stability(v1, v2)</pre>
```

canberra\_stability

Canberra Stability

# **Description**

Calculates canberra stability between two ranked lists. In brief, the raw canberra distance is scaled to a [0,1] distribution by the maximum canberra metric. Lastly, this value is subtracted from 1 to provide the same interpretation as the other stability metrics whereby 1 is identical and 0 is no stability.

### Usage

```
canberra_stability(x, y)
```

# Arguments

x numeric vector of ranks

y numeric vector of ranks with compatible length to x

CLA 7

# Value

Returns the canberra stability for the two vectors

### Author(s)

Charles E. Determan Jr.

### References

Jurman G., Merler S., Barla A., Paoli S., Galea A., & Furlanello C. (2008) *Algebraic stability indicators for ranked lists in molecular profiling*. Bioinformatics 24(2): 258-264.

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

# **Examples**

```
# Canberra demo
v1 <- seq(10)
v2 <- sample(v1, 10)
canberra(v1, v2)

canberra_stability(v1, v2)</pre>
```

CLA

Complete Linear Aggregation

# **Description**

Compiles matrix of ranked features via complete linear aggregation

### Usage

```
CLA(efs, f)
```

# **Arguments**

efs A matrix of selected features

f The number of features desired. If rank correlation desired, f = NULL

## Value

agg Aggregated list of features

# Author(s)

Charles Determan Jr

8 create.corr.matrix

#### References

Abeel T., Helleputte T., Van de Peer Y., Dupont P., Saeys Y. (2010) *Robust biomarker identification for cancer diagnosis with ensemble feature selection methods*. Bioinformatics 26:3 392-398.

#### See Also

```
ES, EM, EE
```

create.corr.matrix

Correlated Multivariate Data Generator

## **Description**

Generates a matrix of dimensions dim(U) with induced correlations. Blocks of variables are randomly assigned and correlations are induced. A noise matrix is applied to the final matrix to perturb 'perfect' correlations.

# Usage

```
create.corr.matrix(U, k = 4, min.block.size = 2, max.block.size = 5)
```

## **Arguments**

U Numeric matrix

k Correlation Perturbation - The higher k, the more the data is perturbed. Default k = 4

min.block.size minimum number of variables to correlate Default min.block.size = 2

max.block.size maximum number of variables to correlate Default max.block.size = 5

# Value

A numberic matrix of dimension dim(U) with correlations induced between variables

# Note

Output does not contain classes, may provide externally as classes are irrelevant in this function.

## Author(s)

Charles E. Determan Jr.

### References

Wongravee, K., Lloyd, G R., Hall, J., Holmboe, M. E., & Schaefer, M. L. (2009). *Monte-Carlo methods for determining optimal number of significant variables. Application to mouse urinary profiles.* Metabolomics, 5(4), 387-406. http://dx.doi.org/10.1007/s11306-009-0164-4

create.discr.matrix 9

#### See Also

```
create.random.matrix, create.discr.matrix
```

#### **Examples**

```
# Create Multivariate Matrices
# Random Multivariate Matrix
# 50 variables, 100 samples, 1 standard devation, 0.2 noise factor
rand.mat <- create.random.matrix(nvar = 50,</pre>
                                  nsamp = 100,
                                  st.dev = 1,
                                  perturb = 0.2)
# Induce correlations in a numeric matrix
# Default settings
# minimum and maximum block sizes (min.block.size = 2, max.block.size = 5)
# default correlation purturbation (k=4)
# see ?create.corr.matrix for citation for methods
corr.mat <- create.corr.matrix(rand.mat)</pre>
# Induce Discriminatory Variables
# 10 discriminatory variables (D = 10)
# default discrimination level (l = 1.5)
# default number of groups (num.groups=2)
# default correlation purturbation (k = 4)
dat.discr <- create.discr.matrix(corr.mat, D=10)</pre>
```

create.discr.matrix Discriminatory Multivariate Data Generator

# **Description**

Generates a matrix of dimensions dim(U) with induced correlations. D variables are randomly selected as discriminatory. If num.groups = 2 then discrimination is induced by adding and subtracting values derived from the level of of discrimination, 1, for the classes respectively. Multi-class datasets have a few further levels of randomization. For each variable, a random number of the groups are selected as discriminating while the remaining groups are not altered. For each discriminatory group, a unique change is provided by randomly assigning addition or subtraction of the discrimination factor. For example, if 3 groups are selected and two groups are assigned as addition and the third subtraction, the second addition is multiplied by its number of replicates. E.g. (1,1,-1)

10 create.discr.matrix

-> (1,2,-1). These values are randomized and then multiplied by the respective discrimination factor. The resulting values are then added/subtracted from the respective groups. A noise matrix is applied to the final matrix to perturb 'perfect' discrimination.

# Usage

```
create.discr.matrix(V, D = 20, l = 1.5, num.groups = 2, k = 4)
```

# **Arguments**

V	Numeric matrix
D	Number of discriminatory variables induced. Default D = 20
1	Level of discrimination, higher = greater separation. Default $1 = 1.5$
num.groups	Number of groups in the dataset
k	Correlation Perturbation - The higher k, the more the data is perturbed. Default
	k = 4

#### Value

List of the following elements

discr.mat Matrix of dimension dim(V)+1 with discriminatory variables induced and the

.classes added to the end of the matrix.

features Vector of features that were induced to be discriminatory.

## Author(s)

Charles E. Determan Jr.

#### References

Wongravee, K., Lloyd, G R., Hall, J., Holmboe, M. E., & Schaefer, M. L. (2009). *Monte-Carlo methods for determining optimal number of significant variables. Application to mouse urinary profiles.* Metabolomics, 5(4), 387-406. http://dx.doi.org/10.1007/s11306-009-0164-4

# **Examples**

# Induce correlations in a numeric matrix

create.random.matrix 11

```
# Default settings
# minimum and maximum block sizes (min.block.size = 2, max.block.size = 5)
# default correlation purturbation (k=4)
# see ?create.corr.matrix for citation for methods

corr.mat <- create.corr.matrix(rand.mat)

# Induce Discriminatory Variables

# 10 discriminatory variables (D = 10)
# default discrimination level (1 = 1.5)
# default number of groups (num.groups=2)
# default correlation purturbation (k = 4)

dat.discr <- create.discr.matrix(corr.mat, D=10)</pre>
```

create.random.matrix Random Multivariate Data Generator

# Description

Generates a matrix of dimensions nvar by nsamp consisting of random numbers generated from a normal distribution. This normal distribution is then perturbed to more accurately reflect experimentally acquired multivariate data.

# Usage

```
create.random.matrix(nvar, nsamp, st.dev = 1, perturb = 0.2)
```

### **Arguments**

nvar	Number of features (i.e. variables)
nsamp	Number of samples
st.dev	The variation (i.e. standard deviation) that is typical in datasets of interest to the user. Default spread $= 1$
perturb	The amount of perturbation to the normal distribution. Default perturb = 0.2

## Value

Matrix of dimension nvar by nsamp

## Author(s)

Charles E. Determan Jr.

12 denovo.grid

### References

Wongravee, K., Lloyd, G R., Hall, J., Holmboe, M. E., & Schaefer, M. L. (2009). *Monte-Carlo methods for determining optimal number of significant variables. Application to mouse urinary profiles.* Metabolomics, 5(4), 387-406. http://dx.doi.org/10.1007/s11306-009-0164-4

# See Also

```
create.corr.matrix, create.discr.matrix
```

## **Examples**

```
# Create Multivariate Matrices
# Random Multivariate Matrix
# 50 variables, 100 samples, 1 standard devation, 0.2 noise factor
rand.mat <- create.random.matrix(nvar = 50,</pre>
                                  nsamp = 100,
                                  st.dev = 1,
                                  perturb = 0.2)
# Induce correlations in a numeric matrix
# Default settings
# minimum and maximum block sizes (min.block.size = 2, max.block.size = 5)
# default correlation purturbation (k=4)
# see ?create.corr.matrix for citation for methods
corr.mat <- create.corr.matrix(rand.mat)</pre>
# Induce Discriminatory Variables
# 10 discriminatory variables (D = 10)
# default discrimination level (1 = 1.5)
# default number of groups (num.groups=2)
# default correlation purturbation (k = 4)
dat.discr <- create.discr.matrix(corr.mat, D=10)</pre>
```

denovo.grid

Denovo Grid Generation

# Description

Greates grid for optimizing selected models

denovo.grid

### Usage

```
denovo.grid(data, method, res)
```

# Arguments

data of method to be tuned

method vector indicating the models to generate grids. Available options are "plsda"

(Partial Least Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elasticnet Generalized Linear Model), and "pam" (Prediction Analysis of Microarrays)

res Resolution of model optimization grid.

# Value

A list containing dataframes of all combinations of parameters for each model:

## Author(s)

Charles Determan Jr

#### See Also

"expand.grid" for generating grids of specific parameters desired. However, NOTE that you must still convert the generated grid to a list.

# **Examples**

14 *EM* 

ΕE

Ensemble Exponential Aggregation

# Description

Compiles matrix of ranked features via ensemble exponential aggregation

## Usage

```
EE(efs, f)
```

# Arguments

efs A matrix of selected features

The number of features desired. If rank correlation desired, f = NULL

### Value

agg Aggregated list of features

# Author(s)

Charles Determan Jr

### References

Haury A., Gestraud P., Vert J. (2011) *The Influence of Features Selection Methods on Accuracy, Stability, and Interpretability of Molecular Signatures*. PLoS ONE 6(12) e28210. doi: 10.1371/journal.pone.0028210

# See Also

```
CLA, ES, EM,
```

ΕM

Ensemble Mean Aggregation

# Description

Compiles matrix of ranked features via ensemble mean aggregation

# Usage

```
EM(efs, f)
```

ES 15

## **Arguments**

efs A matrix of selected features

f The number of features desired. If rank correlation desired, f = NULL

### Value

agg Aggregated list of features

#### Author(s)

Charles Determan Jr

#### References

Abeel T., Helleputte T., Van de Peer Y., Dupont P., Saeys Y. (2010) *Robust biomarker identification for cancer diagnosis with ensemble feature selection methods*. Bioinformatics 26:3 392-398.

# See Also

CLA, ES, EE

ES

Ensemble Stability Aggregation

# Description

Compiles matrix of ranked features via ensemble stability aggregation

# Usage

ES(efs, f)

# Arguments

efs A matrix of selected features

f The number of features desired. If rank correlation desired, f = NULL

# Value

agg Aggregated list of features

# Author(s)

Charles Determan Jr

## References

Meinshausen N., Buhlmann P. (2010) Stability selection. J.R. Statist. Soc. B. 72:4 417-473.

16 extract.features

# See Also

CLA, EM, EE

extract.args Argument extractor

# **Description**

Extract arguments from previously fs.stability models

### Usage

```
extract.args(fs.model, method)
```

# Arguments

fs.model Previously fit fs.stability model method Which model to extract from

### Value

args List of model arguments

extract.features Feature Extraction

# Description

Extracts features from models that have been previously fit.

### Usage

```
extract.features(x, dat = NULL, grp = NULL, method,
  model.features = FALSE, bestTune = NULL, f, comp.catch = NULL)
```

### **Arguments**

X	Previously	fitted model
^	1 1 C V I C U SI Y	IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII

dat Numeric variable data used for fitted models (In appropriate format)

grp Vector of training classes

method String indicating the INDIVIDUAL model being extracted from

model.features Logical argument dictating if features selected determined by models instead of

user determined number of features.

feature.table 17

bestTune If model.features = TRUE, must provide the parameter at which to extract

features from the model.

f Number of features to subset

comp. catch An internal check for plsda models. If the optimal model contains only 1 com-

ponent, the ncomp paramter must be set to 2 for the model. However, features

are still extracted only from the first component.

### Value

Returns list of the features selected from the fitted model.

feature.table

Feature Consistency Table

# **Description**

Extracts and sorts the features identified for a given method.

# Usage

feature.table(features, method)

# Arguments

features A fs. stability fitted object

method Algorithm of interest Available options are "plsda" (Partial Least Squares Dis-

criminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Generalized

Linear Model), and "pam" (Prediction Analysis of Microarrays)

#### Value

A data frame containing:

features Features identified by model

consistency Number of iterations feature was identified

frequency Frequency of iterations the feature was identified

#### Author(s)

Charles Determan Jr

18 fit.only.model

## **Examples**

```
dat.discr <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                               nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2),
    D = 10
)
vars <- dat.discr$discr.mat</pre>
groups <- dat.discr$classes</pre>
fits <- fs.stability(vars,</pre>
                      groups,
                      method = c("plsda", "rf"),
                       f = 10,
                       k = 3,
                       k.folds = 10,
                       verbose = 'none')
feature.table(fits, "plsda")
```

fit.only.model

Fit Models without Feature Selection

# **Description**

Applies models to high-dimensional data for classification.

# Usage

```
fit.only.model(X, Y, method, p = 0.9, optimize = TRUE, tuning.grid = NULL,
  k.folds = if (optimize) 10 else NULL, repeats = if (optimize) 3 else NULL,
  resolution = if (optimize) 3 else NULL, metric = "Accuracy",
  allowParallel = FALSE, verbose = "none", ...)
```

# Arguments

Χ	A scaled matrix or dataframe containing numeric values of each feature
Υ	A factor vector containing group membership of samples
method	A vector listing models to be fit. Available options are "plsda" (Partial Least Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Generalized Linear Model), and "pam" (Prediction Analysis of Microarrays)
р	Percent of data to by 'trained'
optimize	Logical argument determining if each model should be optimized. Default "optimize = TRUE"

fit.only.model 19

tuning.grid	Optional list of grids containing parameters to optimize for each algorithm. Default "tuning.grid = NULL" lets function create grid determined by "res"
k.folds	Number of folds generated during cross-validation. Default "k.folds = 10"
repeats	Number of times cross-validation repeated. Default "repeats = 3"
resolution	Resolution of model optimization grid. Default "resolution = 3"
metric	Criteria for model optimization. Available options are "Accuracy" (Predication Accuracy), "Kappa" (Kappa Statistic), and "AUC-ROC" (Area Under the Curve - Receiver Operator Curve)
allowParallel	Logical argument dictating if parallel processing is allowed via foreach package.  Default allowParallel = FALSE
verbose	Logical argument if should output progress
	Extra arguments that the user would like to apply to the models

#### Value

Methods Vector of models fit to data

performance Performance metrics of each model and bootstrap iteration

specs List with the following elements:

• total.samples: Number of samples in original dataset

• number.features: Number of features in orginal dataset

• number.groups: Number of groups

• group.levels: The specific levels of the groups

• number.observations.group: Number of observations in each group

### Author(s)

Charles Determan Jr

# **Examples**

20 fs.ensembl.stability

```
fs.ensembl.stability Ensemble Classification & Feature Selection
```

#### **Description**

Applies ensembles of models to high-dimensional data to both classify and determine important features for classification. The function bootstraps a user-specified number of times to facilitate stability metrics of features selected thereby providing an important metric for biomarker investigations, namely whether the important variables can be identified if the models are refit on 'different' data.

## Usage

```
fs.ensembl.stability(X, Y, method, k = 10, p = 0.9,
    f = ceiling(ncol(X)/10), bags = 40, aggregation.metric = "CLA",
    stability.metric = "jaccard", optimize = TRUE,
    optimize.resample = FALSE, tuning.grid = NULL, k.folds = if (optimize)
    10 else NULL, repeats = if (k.folds == "LOO") NULL else if (optimize) 3 else
    NULL, resolution = if (optimize) 3 else NULL, metric = "Accuracy",
    model.features = FALSE, allowParallel = FALSE, verbose = "none", ...)
```

#### **Arguments**

Ë	guinents	
	Χ	A matrix containing numeric values of each feature
	Υ	A factor vector containing group membership of samples
	method	A vector listing models to be fit. Available options are "plsda" (Partial Least Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Generalized Linear Model), and "pam" (Prediction Analysis of Microarrays)
	k	Number of bootstrapped interations
	p	Percent of data to by 'trained'
	f	Number of features desired. Default is top 10 "f = ceiling(ncol(variables)/10)". If rank correlation is desired, set "f = $NULL$ "
	bags	Number of iterations for ensemble bagging. Default "bags = 40"
	aggregation.met	ric
		String indicating which aggregation metric for features selected during bagging. Avialable options are "CLA" (Complete Linear), "EM" (Ensemble Mean), "ES" (Ensemble Stability), and "EE" (Ensemble Exponential)
	stability.metri	.c

string indicating the type of stability metric. Avialable options are "jaccard" (Jaccard Index/Tanimoto Distance), "sorensen" (Dice-Sorensen's Index), "ochiai" (Ochiai's Index), "pof" (Percent of Overlapping Features), "kuncheva" (Kuncheva's Stability Measures), "spearman" (Spearman Rank Correlation), and "canberra" (Canberra Distance)

fs.ensembl.stability 21

optimize Logical argument determining if each model should be optimized. Default "optimize = TRUE"

optimize.resample

Logical argument determining if each resample should be re-optimized. Default "optimize.resample = FALSE" - Only one optimization run, subsequent

models use initially determined parameters

Optional list of grids containing parameters to optimize for each algorithm. Detuning.grid

fault "tuning.grid = NULL" lets function create grid determined by "res"

Number of folds generated during cross-validation. May optionally be set to k.folds

"L00" for leave-one-out cross-validation. Default "k.folds = 10"

Number of times cross-validation repeated. Default "repeats = 3" repeats

Optional - Resolution of model optimization grid. Default "res = 3" resolution

metric Criteria for model optimization. Available options are "Accuracy" (Predication

Accuracy), "Kappa" (Kappa Statistic), and "AUC-ROC" (Area Under the Curve -

Receiver Operator Curve)

model.features Logical argument if should have number of features selected to be determined

by the individual model runs. Default "model.features = FALSE"

Logical argument dictating if parallel processing is allowed via foreach package. allowParallel

Default allowParallel = FALSE

verbose Character argument specifying how much output progress to print. Options are

'none', 'minimal' or 'full'.

Extra arguments that the user would like to apply to the models

#### Value

Methods Vector of models fit to data

Performance metrics of each model and bootstrap iteration performance RPT Robustness-Performance Trade-Off as defined in Saeys 2008

features List concerning features determined via each algorithms feature selection crite-

ria.

• metric: Stability metric applied

• features: Matrix of selected features

• stability: Matrix of pairwise comparions and average stability

stability.models

Function perturbation metric - i.e. how similar are the features selected by each

model.

all.tunes If "optimize.resample = TRUE" then returns list of optimized parameters for

each bagging and bootstrap interation.

final.best.tunes

If "optimize.resample = TRUE" then returns list of optimized parameters for

each bootstrap of the bagged models refit to aggregated selected features.

List with the following elements: specs

22 fs.stability

- total.samples: Number of samples in original dataset
- number.features: Number of features in orginal dataset
- number.groups: Number of groups
- group.levels: The specific levels of the groups
- number.observations.group: Number of observations in each group

#### Author(s)

Charles Determan Jr

#### References

Saeys Y., Abeel T., et. al. (2008) *Machine Learning and Knowledge Discovery in Databases*. 313-325. http://link.springer.com/chapter/10.1007/978-3-540-87481-2\_21

## **Examples**

```
## Not run:
fits <- fs.ensembl.stability(vars,
groups,
method = c("plsda", "rf"),
f = 10,
k = 3,
k.folds = 10,
verbose = 'none')
## End(Not run)</pre>
```

fs.stability

Classification & Feature Selection

# Description

Applies models to high-dimensional data to both classify and determine important features for classification. The function bootstraps a user-specified number of times to facilitate stability metrics of features selected thereby providing an important metric for biomarker investigations, namely whether the important variables can be identified if the models are refit on 'different' data.

#### **Usage**

```
fs.stability(X, Y, method, k = 10, p = 0.9, f = NULL,
  stability.metric = "jaccard", optimize = TRUE,
  optimize.resample = FALSE, tuning.grid = NULL, k.folds = if (optimize)
  10 else NULL, repeats = if (k.folds == "LOO") NULL else if (optimize) 3 else
  NULL, resolution = if (is.null(tuning.grid) && optimize) 3 else NULL,
  metric = "Accuracy", model.features = FALSE, allowParallel = FALSE,
  verbose = "none", ...)
```

fs.stability 23

#### **Arguments**

X A scaled matrix or dataframe containing numeric values of each feature

Y A factor vector containing group membership of samples

method A vector listing models to be fit. Available options are "plsda" (Partial Least

Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Gener-

alized Linear Model), and "pam" (Prediction Analysis of Microarrays)

k Number of bootstrapped interations

p Percent of data to by 'trained'

f Number of features desired. If rank correlation is desired, set "f = NULL"

stability.metric

string indicating the type of stability metric. Avialable options are "jaccard" (Jaccard Index/Tanimoto Distance), "sorensen" (Dice-Sorensen's Index), "ochiai" (Ochiai's Index), "pof" (Percent of Overlapping Features), "kuncheva" (Kuncheva's Stability Measures), "spearman" (Spearman Rank Correlation), and "canberra"

(Canberra Distance)

optimize Logical argument determining if each model should be optimized. Default

"optimize = TRUE"

optimize.resample

Logical argument determining if each resample should be re-optimized. Default "optimize.resample = FALSE" - Only one optimization run, subsequent

models use initially determined parameters

tuning grid Optional list of grids containing parameters to optimize for each algorithm. De-

fault "tuning.grid = NULL" lets function create grid determined by "res"

k.folds Number of folds generated during cross-validation. May optionally be set to

"L00" for leave-one-out cross-validation. Default "k.folds = 10"

repeats Number of times cross-validation repeated. Default "repeats = 3"

resolution Resolution of model optimization grid. Default "resolution = 3"

metric Criteria for model optimization. Available options are "Accuracy" (Predication

Accuracy), "Kappa" (Kappa Statistic), and "AUC-ROC" (Area Under the Curve -

Receiver Operator Curve)

model.features Logical argument if should have number of features selected to be determined

by the individual model runs. Default "model.features = FALSE"

allowParallel Logical argument dictating if parallel processing is allowed via foreach package.

Default allowParallel = FALSE

verbose Character argument specifying how much output progress to print. Options are

'none', 'minimal' or 'full'.

Extra arguments that the user would like to apply to the models

#### Value

Methods Vector of models fit to data

performance Performance metrics of each model and bootstrap iteration

24 fs.stability

RPT Robustness-Performance Trade-Off as defined in Saeys 2008

features List concerning features determined via each algorithms feature selection crite-

ria.

• metric: Stability metric applied

• features: Matrix of selected features

• stability: Matrix of pairwise comparions and average stability

stability.models

Function perturbation metric - i.e. how similar are the features selected by each model.

original.best.tunes

If "optimize.resample = TRUE" then returns list of optimized parameters for each bootstrap.

final.best.tunes

If "optimize.resample = TRUE" then returns list of optimized parameters for each bootstrap of models refit to selected features.

specs List with the following elements:

• total.samples: Number of samples in original dataset

• number.features: Number of features in orginal dataset

• number.groups: Number of groups

• group.levels: The specific levels of the groups

• number.observations.group: Number of observations in each group

## Author(s)

Charles Determan Jr

#### References

Saeys Y., Abeel T., et. al. (2008) *Machine Learning and Knowledge Discovery in Databases*. 313-325. http://link.springer.com/chapter/10.1007/978-3-540-87481-2\_21

### **Examples**

jaccard 25

jaccard

Jaccard Index

## Description

Calculates jaccard index between two vectors of features. In brief, the closer to 1 the more similar the vectors. The two vectors may have an arbitrary cardinality (i.e. don't need same length). Also known as the Tanimoto distance metric. Defined as the size of the vectors' intersection divided by the size of the union of the vectors.

# Usage

```
jaccard(x, y)
```

## **Arguments**

x vector of feature names y vector of feature names

## Value

Returns the jaccard index for the two vectors. It takes values in [0,1], with 0 meaning no overlap between two sets and 1 meaning two sets are identical.

### Author(s)

Charles E. Determan Jr.

## References

Jaccard P. (1908) *Nouvelles recherches sur la distribution florale*. Bull. Soc. Vaudoise Sci. Nat. 44: 223-270.

Real R. & Vargas J.M. (1996) *The Probabilistic Basis of Jaccard's Index of Similarity* Systematic Biology 45(3): 380-385.

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

#### See Also

kuncheva, sorensen, ochiai, pof, pairwise.stability, pairwise.model.stability

26 kuncheva

### **Examples**

```
# Jaccard demo
v1 <- paste("Metabolite", seq(10), sep="_")
v2 <- sample(v1, 10)
jaccard(v1, v2)</pre>
```

kuncheva

Kuncheva's Index

# Description

Calculates Kuncheva's index between two vectors of features. In brief, the closer to 1 the more similar the vectors. The two vectors must have the same cardinality (i.e. same length).

# Usage

```
kuncheva(x, y, num.features)
```

# **Arguments**

x Character vector of feature names
 y Character vector of feature names
 num. features
 total number of features in the original dataset

# Value

Returns the Kuncheva Index for the two vectors. It takes values in [0,1], with 0 meaning no overlap between two sets and 1 meaning two sets are identical.

#### Note

The returned Kuncheva Index has been scaled from its original [-1,1] range to [0,1] in order to make it compatible with RPT.

# Author(s)

Charles E. Determan Jr.

### References

Kuncheva L. (2007) *A stability index for feature selection*. Proceedings of the 25th IASTED International Multi-Conference: Artificial Intelligence and Applications. pp. 390-395.

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

#### See Also

kuncheva, sorensen, ochiai, pof, pairwise.stability, pairwise.model.stability

modelList 27

# **Examples**

```
# Kuncheva demo
# Assuming 50 metabolites were measured
# But only 10 were found significant

# For demonstration purposes only!!!
some.numbers <- seq(20)

# Metabolites identified from one run
v1 <- paste("Metabolite", sample(some.numbers, 10), sep="_")
# Metabolites identifed from second run
v2 <- paste("Metabolite", sample(some.numbers, 10), sep="_")
kuncheva(v1, v2, 50)</pre>
```

modelList

Model List

# **Description**

Provide a list of currently implemented methods for OmicsMarkeR.

# Usage

```
modelList()
```

# Value

A data.frame containing:

methods The abbreviated code for the method

description Full name of the method

## Author(s)

Charles Determan Jr.

# **Examples**

```
modelList()
```

28 modelTuner

modelTuner	Model Tuner	

# Description

Optimizes each model based upon the parameters provided either by the internal denovo.grid function or by the user.

# Usage

```
modelTuner(trainData, guide, method, inTrain, outTrain, lev,
   savePredictions = FALSE, allowParallel = FALSE, verbose = "none",
   theDots = NULL)
```

# Arguments

trainData	Data used to fit the model
guide	Output from tune.instructions. Facilitates the optimization by avoiding redundant model fitting.
method	Vector of strins listing models to be fit
inTrain	Indicies for cross-validated training models
outTrain	Indicies for cross-validated testing models
lev	Group levels
savePrediction	S
	Logical argument dictating if should save the prediction data. Default savePredictions = FALSE
allowParallel	Logical argument dictating if parallel processing is allowed via foreach package
verbose	Character argument specifying how much output progress to print. Options are 'none', 'minimal' or 'full'.
theDots	List of additional arguments provided in the initial classification and features selection function

# Value

Returns list of fitted models

# Author(s)

Charles E. Determan Jr.

modelTuner\_loo 29

modelTuner_loo	Model Tuner for Leave-One-Out Cross-Validation	

# Description

Optimizes each model via LOO CV based upon the parameters provided either by the internal denovo.grid function or by the user.

# Usage

```
modelTuner_loo(trainData, guide, method, inTrain, outTrain, lev,
   savePredictions = FALSE, allowParallel = FALSE, verbose = "none",
   theDots = NULL)
```

# **Arguments**

trainData	Data used to fit the model			
guide	Output from tune.instructions. Facilitates the optimization by avoiding redundant model fitting.			
method	Vector of strins listing models to be fit			
inTrain	Indicies for cross-validated training models			
outTrain	Indicies for cross-validated testing models			
lev	Group levels			
savePredictions				
	Logical argument dictating if should save the prediction data. Default savePredictions = FALSE			
allowParallel	Logical argument dictating if parallel processing is allowed via foreach package			
verbose	Character argument specifying how much output progress to print. Options are 'none', 'minimal' or 'full'.			

List of additional arguments provided in the initial classification and features

## Value

theDots

Returns list of fitted models

selection function

# Author(s)

Charles E. Determan Jr.

30 ochiai

noise.matrix

Noise Matrix Generator

#### **Description**

Provides a matrix to perturb randomly generated data to facilitate a more realistic dataset.

## Usage

```
noise.matrix(matrix, k)
```

# **Arguments**

matrix A matrix of simulated data with dimensions comparable to 'real' datasets k Correlation Perturbation - The higher k, the more the data is perturbed.

### Value

Returns a matrix of the same dimensions as matrix that can add to perturb the original simulated data.

### Author(s)

Charles E. Determan Jr.

ochiai

Ochiai's Index

# **Description**

Calculates Ochiai's index between two vectors of features. In brief, the closer to 1 the more similar the vectors. The two vectors may have an arbitrary cardinality (i.e. don't need same length). Very similar to the Jaccard Index jaccard but Ochiai is a geometric means of the ratio.

# Usage

```
ochiai(x, y)
```

## **Arguments**

x Character vector of feature names y Character vector of feature names

#### Value

Returns the Ochiai Index for the two vectors. It takes values in [0,1], with 0 meaning no overlap between two sets and 1 meaning two sets are identical.

optimize.model 31

### Author(s)

Charles E. Determan Jr.

#### References

Ochiai A. (1957) Zoogeographical studies on the soleoid fishes found in Japan and its neighbouring regions. Bulletin of the Japanese Society of Scientific Fisheries. 22: 526-530.

Zucknick M., Richardson S., & Stronach E.A. (2008) Comparing the characteristics of gene expression profiles derived by univariate and multivariate classification methods. Statistical Applications in Genetics and Molecular Biology. 7(1): Article 7. doi:10.2202/1544-6115.1307

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

#### See Also

```
kuncheva, sorensen, ochiai, pof, pairwise.stability, pairwise.model.stability
```

## **Examples**

```
# Ochiai demo
v1 <- paste("Metabolite", seq(10), sep="_")
v2 <- sample(v1, 10)
ochiai(v1, v2)</pre>
```

optimize.model

Model Optimization and Metrics

# Description

Optimizes each model based upon the parameters provided either by the internal denovo.grid function or by the user.

### Usage

```
optimize.model(trainVars, trainGroup, method, k.folds = 10, repeats = 3,
  res = 3, grid = NULL, metric = "Accuracy", allowParallel = FALSE,
  verbose = "none", theDots = NULL)
```

## **Arguments**

trainVars	Data used to fit the model	
trainGroup	Group identifiers for the training data	
method	A vector of strings listing models to be optimized	
k.folds	Number of folds generated during cross-validation. Default "k.folds = 10"	
repeats	Number of times cross-validation repeated. Default "repeats = 3"	

res Resolution of model optimization grid. Default "res = 3"

grid Optional list of grids containing parameters to optimize for each algorithm. De-

fault "grid = NULL" lets function create grid determined by "res"

metric Criteria for model optimization. Available options are "Accuracy" (Predication

Accuracy), "Kappa" (Kappa Statistic), and "AUC-ROC" (Area Under the Curve -

Receiver Operator Curve)

allowParallel Logical argument dictating if parallel processing is allowed via foreach package

verbose Character argument specifying how much output progress to print. Options are

'none', 'minimal' or 'full'.

theDots List of additional arguments provided in the initial classification and features

selection function

#### Value

Basically a list with the following elements:

method Vector of strings listing models that were optimized performance Performance generated internally to optimize model

bestTune List of paramaters chosen for each model
dots List of extra arguments initially provided
metric Criteria that was used for model optimization
finalModels The fitted models with the 'optimum' parameters

performance.metrics

The performance metrics calculated internally for each resulting prediction

tune.metrics The results from each tune

perfNames The names of the performance metrics

comp. catch If the optimal PLSDA model contains only 1 component, the model must be refit

with 2 components. This catches the 1 component parameter so feature selection

and further performance analysis can be conducted on the 1 component.

# Author(s)

Charles E. Determan Jr.

pairwise.model.stability

Pairwise Model Stability Metrics

### **Description**

Conducts all pairwise comparisons of each model's selected features selected following bootstrapping. Also known as the function perturbation ensemble approach

### Usage

```
pairwise.model.stability(features, stability.metric, nc)
```

## **Arguments**

features A matrix of selected features stability.metric

string indicating the type of stability metric. Avialable options are "jaccard" (Jaccard Index/Tanimoto Distance), "sorensen" (Dice-Sorensen's Index), "ochiai" (Ochiai's Index), "pof" (Percent of Overlapping Features), "kuncheva" (Kuncheva's Stability Measures), "spearman" (Spearman Rank Correlation), and "canberra"

(Canberra Distance)

nc Number of original features

#### Value

A list is returned containing:

comparisons Matrix of pairwise comparisons

overall The average of all pairwise comparisons

## Author(s)

Charles Determan Jr

# References

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

#### See Also

```
pairwise.stability
```

### **Examples**

```
# pairwise.model.stability demo
# For demonstration purposes only!!!
some.numbers <- seq(20)

# A list containing the metabolite matrices for each algorithm
# As an example, let's say we have the output from two different models
# such as plsda and random forest.
# matrix of Metabolites identified (e.g. 5 trials)
plsda <-
    replicate(5, paste("Metabolite", sample(some.numbers, 10), sep="_"))
rf <-
    replicate(5, paste("Metabolite", sample(some.numbers, 10), sep="_"))
features <- list(plsda=plsda, rf=rf)</pre>
```

34 pairwise.stability

```
# nc may be omitted unless using kuncheva
pairwise.model.stability(features, "kuncheva", nc=20)
```

pairwise.stability

Pairwise Stability Metrics

# Description

Conducts all pairwise comparisons of features selected following bootstrapping. Also known as the data perturbation ensemble approach.

# Usage

```
pairwise.stability(features, stability.metric, nc)
```

## **Arguments**

features A matrix of selected features stability.metric

string indicating the type of stability metric. Available options are "jaccard" (Jaccard Index/Tanimoto Distance), "sorensen" (Dice-Sorensen's Index), "ochiai" (Ochiai's Index), "pof" (Percent of Overlapping Features), "kuncheva" (Kuncheva's Stability Measures), "spearman" (Spearman Rank Correlation), and "canberra"

(Canberra Distance)

nc Number of variables in original dataset

## Value

A list is returned containing:

comparisons Matrix of pairwise comparisons

overall The average of all pairwise comparisons

#### Author(s)

Charles Determan Jr

## References

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

params 35

## **Examples**

```
# pairwise.stability demo

# For demonstration purposes only!!!
some.numbers <- seq(20)

# matrix of Metabolites identified (e.g. 5 trials)
features <- replicate(5, paste("Metabolite", sample(some.numbers, 10), sep="_"))
# nc may be omitted unless using kuncheva
pairwise.stability(features, "jaccard")</pre>
```

params

Model Parameters and Properties

# **Description**

Provides a list of the models with their respective parameters and properties.

# Usage

```
params(method = NULL)
```

### **Arguments**

method

A vector of strings listing the models to be returned

## Value

Returns a dataframe of the following components:

method A vector of strings listing models returned

parameter A vector of possible parameters to be optimized

label A vector of the names for each possible parameter

seq A logical indicator if the parameter is sequential in the model (i.e. if model is able to fit all 'lower' parameters simultaneously)

# **Examples**

```
params("plsda")
```

36 performance.metrics

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perf	~	3 I C
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Performance Statistics Calculations

# **Description**

Calculates confusion matrix and ROC statistics comparing the results of the fitted models to the observed groups.

### Usage

```
perf.calc(data, lev = NULL, model = NULL)
```

# **Arguments**

data dataframe of predicted (pred) and observed (obs) groups

lev Group levels

model String indicating which model was initially run

### Value

Returns confusion matrix and ROC performance statistics including Accuracy, Kappa, ROC.AUC, Sensitivity, Specificity, Positive Predictive Value, and Negative Predictive Value

#### See Also

caret function confusionMatrix

performance.metrics

Performance Metrics of fs.stability or fs.ensembl.stability object

# Description

This will provide a concise data.frame of confusion matrix and ROC statistics from the results of fs.stability or fs.ensembl.stability.

# Usage

```
performance.metrics(fit.model, digits = max(3, getOption("digits") - 3))
```

# Arguments

fit.model An fs.stability or fs.ensembl.stability object

digits How many digits to round values

performance.stats 37

# Value

Dataframe of performance statistics by model

#### Author(s)

Charles E. Determan Jr.

# **Examples**

```
dat.discr <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                               nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2),
    D = 10
vars <- dat.discr$discr.mat</pre>
groups <- dat.discr$classes</pre>
fits <- fs.stability(vars,</pre>
                       groups,
                       method = c("plsda", "rf"),
                       f = 10,
                       k = 3,
                       k.folds = 10,
                       verbose = 'none')
performance.metrics(fits)
```

performance.stats

Performance Statistics (Internal for perf.calc)

# **Description**

Calculates confusion matrix and ROC statistics comparing the results of the fitted models to the observed groups.

# Usage

```
performance.stats(pred, obs)
```

# Arguments

pred vector of groups predicted by a fitted classification model

obs vector of groups from the original dataset

38 perm.class

# Value

Returns confusion matrix and ROC performance statistics including Accuracy, Kappa, ROC.AUC, Sensitivity, Specificity, Positive Predictive Value, and Negative Predictive Value

#### See Also

caret function confusionMatrix

perm.class

Monte Carlo Permutation of Model Performance

# Description

Applies Monte Carlo permutations to user specified models. The user can either use the results from fs.stability or provide specified model parameters.

# Usage

```
perm.class(fs.model = NULL, X, Y, method, k.folds = 5,
  metric = "Accuracy", nperm = 10, allowParallel = FALSE,
  create.plot = FALSE, verbose = TRUE, ...)
```

# **Arguments**

fs.model	Object containing results from fs.stability
X	A scaled matrix or dataframe containing numeric values of each feature
Υ	A factor vector containing group membership of samples
method	A string of the model to be fit. Available options are "plsda" (Partial Least Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Generalized Linear Model), and "pam" (Prediction Analysis of Microarrays)
k.folds	How many and what fractions of dataset held-out for prediction (i.e. $3 = 1/3$ , $10 = 1/10$ , etc.)
metric	Performance metric to assess. Available options are "Accuracy", "Kappa", and "ROC. AUC".
nperm	Number of permutations, default nperm = 10
allowParallel	Logical argument dictating if parallel processing is allowed via foreach package. Default allowParallel = FALSE
create.plot	Logical argument whether to create a distribution plot of permuation results.
verbose	Logical argument whether output printed automatically in 'pretty' format. Default create.plot = FALSE
	Extra arguments that the user would like to apply to the models

perm.features 39

#### Value

p.value

Resulting p-value of permuation test

#### Author(s)

Charles Determan Jr.

#### References

Guo Y., et. al. (2010) Sample size and statistical power considerations in high-dimensionality data settings: a comparative study of classification algorithms. BMC Bioinformatics 11:447.

# **Examples**

```
dat.discr <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                               nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2),
    D = 10
)
vars <- dat.discr$discr.mat</pre>
groups <- dat.discr$classes</pre>
fits <- fs.stability(vars,</pre>
                      groups,
                      method = c("plsda", "rf"),
                      f = 10,
                      k = 3,
                      k.folds = 10,
                      verbose = 'none')
perm.class(fits, vars, groups, "rf", k.folds=5,
            metric="Accuracy", nperm=10)
```

perm.features

Feature Selection via Monte Carlo Permutation

# **Description**

Applies Monte Carlo permutations to user specified models. The user can either use the results from fs.stability or provide specified model parameters.

# Usage

```
perm.features(fs.model = NULL, X, Y, method, sig.level = 0.05, nperm = 10,
   allowParallel = FALSE, verbose = TRUE, ...)
```

40 perm.features

#### **Arguments**

fs.model Object containing results from fs.stability Χ A scaled matrix or dataframe containing numeric values of each feature Υ A factor vector containing group membership of samples method A vector listing models to be fit. Available options are "plsda" (Partial Least Squares Discriminant Analysis), "rf" (Random Forest), "gbm" (Gradient Boosting Machine), "svm" (Support Vector Machines), "glmnet" (Elastic-net Generalized Linear Model), and "pam" (Prediction Analysis of Microarrays) sig.level Desired significance level for features, default sig.level = .05 nperm Number of permutations, default nperm = 10 Logical argument dictating if parallel processing is allowed via foreach package. allowParallel Default allowParallel = FALSE verbose Logical argument whether output printed automatically in 'pretty' format.

Extra arguments that the user would like to apply to the models

#### Value

sig.level User-specified significance level
num.sig.features
Number of significant features
sig.features
Dataframe of significant features

#### Author(s)

Charles Determan Jr.

#### References

Wongravee K., et. al. (2009) Monte-Carlo methods for determining optimal number of significant variables. Application to mouse urinary profiles. Metabolomics 5:387-406.

#### **Examples**

pof 41

```
method = c("plsda", "rf"),
    f = 10,
    k = 3,
    k.folds = 10,
    verbose = 'none')

# permute variables/features
perm.features(fits, vars, groups, "rf",
    sig.level = .05, nperm = 10)
```

pof

Percentage of Overlapping Features

### **Description**

Calculates percent of overlapping features between two vectors of features. In brief, the closer to 1 the more similar the vectors. The two vectors may have an arbitrary cardinality (i.e. don't need same length).

# Usage

```
pof(x, y)
```

#### **Arguments**

x Character vector of feature names

y Character vector of feature names

#### Value

Returns the percent of overlapping features for the two vectors. It takes values in [0,1], with 0 meaning no overlap between two sets and 1 meaning two sets are identical.

#### Author(s)

Charles E. Determan Jr.

#### References

Shi L., et al. (2005) Cross-platform comparability of microarray technology: intra-platform consistency and appropriate data analysis procedures are essential. BMC Bioinformatics. 6 (Suppl. 2) S12. He. Z. & Weichuan Y. (2010) Stable feature selection for biomarker discovery. Computational Biology and Chemistry 34 215-225.

#### See Also

kuncheva, sorensen, ochiai, pof, pairwise.stability, pairwise.model.stability

42 prediction.metrics

#### **Examples**

```
# Percent-Overlapping Features demo
v1 <- paste("Metabolite", seq(10), sep="_")
v2 <- sample(v1, 10)
pof(v1, v2)</pre>
```

predicting

Model Group Prediction

# Description

This function evaluates a single fitted model and returns the predicted group memberships.

# Usage

```
predicting(method, modelFit, orig.data, indicies, newdata, param = NULL)
```

# Arguments

method	String of the model to be evaluated
modelFit	The fitted model being evaluated
orig.data	The original data before subsetting training sets. Required to have the 'observed' group membership
indicies	The indicies for the training subsets
newdata	The testing data to predict group membership
param	The parameters being fit to the model (Determined by model optimization).

#### Value

Returns a list of predicted group membership

prediction.metrics

Prediction Metric Calculations

# Description

Performance evaluation of all fitted models. This function concisely provides model performance metrics, including confusion matrix and ROC.

#### Usage

```
prediction.metrics(finalModel, method, raw.data, inTrain, outTrain, features,
  bestTune, grp.levs, stability.metric)
```

predictNewClasses 43

#### **Arguments**

finalModel List of fitted models

method Vector of strings dictating the models that were fit

raw.data Original dataset prior to any training subset

inTrain List of training indicies for each feature selection run
outTrain List of testing data indicies for each feature selection run

features List of selected features for each model

bestTune List of parameters that have been optimized for the each respective model

grp.levs Vector of group levels

stability.metric

A character object specifying the stability metric

#### Value

Returns a dataframe consisting of each feature selection runs evaluated Accuracy, Kappa, ROC.AUC, Sensitivity, Specificity, Positive Predictive Value, and Negative Predictive Value.

#### See Also

performance.stats, perf.calc caret function confusionMatrix

predictNewClasses Class Prediction

# **Description**

This function evaluates a single fitted model and returns the predicted group memberships of new data.

#### Usage

predictNewClasses(modelFit, method, orig.data, newdata, param = NULL)

# **Arguments**

modelFit The fitted model being evaluated
method String of the model to be evaluated

orig.data The orginal data before subsetting training sets. Required to have the 'observed'

group membership

newdata The testing data to predict group membership

param Optional alternate parameters being fit to the model

44 RPT

#### Value

Returns a list of predicted group membership

# **Examples**

```
dat.discr <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                              nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2),
    D = 10
)
vars <- dat.discr$discr.mat</pre>
groups <- dat.discr$classes</pre>
fits <- fs.stability(vars,</pre>
                      groups,
                      method = c("plsda", "rf"),
                      f = 10,
                      k = 3,
                      k.folds = 10,
                      verbose = 'none')
newdata <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                              nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2)),
    D = 10
)$discr.mat
orig.df <- data.frame(vars, groups)</pre>
# see what the PLSDA predicts for the new data
# NOTE, newdata does not require a .classes column
predictNewClasses(fits, "plsda", orig.df, newdata)
```

**RPT** 

Robustness-Performance Trade-Off

# **Description**

A variation on the F-measure (precision and recall) to assess robustness versus classification performance.

sequester 45

#### Usage

```
RPT(stability, performance, beta = 1)
```

#### **Arguments**

stability Stability metric i.e. result from jaccard, sorensen, etc.

performance e.g. accuracy

beta Relative of importance of stability versus performance. Default beta = 1 treats

stability and performance equally.

# Value

Harmonic mean of robustness and classification performance

#### References

Saeys Y., Abeel T., et. al. (2008) *Machine Learning and Knowledge Discovery in Databases*. 313-325. http://link.springer.com/chapter/10.1007/978-3-540-87481-2\_21

#### **Examples**

```
# RPT demo
RPT(stability=0.85, performance=0.90, beta=1)
```

sequester

Sequester Additional Parameters

#### **Description**

When the user provides additional arguments to either fs.stability or fs.ensembl.stability this function will extract the parameters to be fit if optimization is not used i.e. optimize = FALSE.

# Usage

```
sequester(theDots, method)
```

#### **Arguments**

theDots List of additional arguments

method Vector of strings listing models to be fit

# Value

Returns a list of the following elements

parameters The parameters that will be fit to models pnames The names of the specific parameters

46 sorensen

sorensen

Dice-Sorensen's Index

#### Description

Calculates Dice-Sorensen's index between two vectors of features. In brief, the closer to 1 the more similar the vectors. The two vectors may have an arbitrary cardinality (i.e. don't need same length). Very similar to the Jaccard Index jaccard but Dice-Sorensen is the harmonic mean of the ratio.

# Usage

```
sorensen(x, y)
```

#### **Arguments**

x vector of feature namesy vector of feature names

#### Value

Returns the Dice-Sorensen's Index for the two vectors. It takes values in [0,1], with 0 meaning no overlap between two sets and 1 meaning two sets are identical.

# Author(s)

Charles E. Determan Jr.

#### References

Sorensen T. (1948) A method of establishing roups of equal amplitude in plant sociology based on similarity of species and its application to analyses of the vegetation on Danish commons. Kongelige Danske Videnskabernes Selskab. 5(4): 1-34.

Dice, Lee R. (1945) *Measures of the Amount of Ecologic Association Between Species*. Ecology 26 (3): 297-302. doi:10.2307/1932409

He. Z. & Weichuan Y. (2010) *Stable feature selection for biomarker discovery*. Computational Biology and Chemistry 34 215-225.

#### See Also

```
kuncheva, sorensen, ochiai, pof, pairwise.stability, pairwise.model.stability
```

# **Examples**

```
# Dice-Sorensen demo
v1 <- paste("Metabolite", seq(10), sep="_")
v2 <- sample(v1, 10)
sorensen(v1, v2)</pre>
```

spearman 47

spearman

Spearman Rank Correlation Coefficient

# Description

Calculates spearman rank correlation between two vectors

# Usage

```
spearman(x, y)
```

# **Arguments**

x numeric vector of ranks

y numeric vector of ranks with compatible length to x

#### Value

Returns the spearman rank coefficient for the two vectors

# **Examples**

```
# Spearman demo
v1 <- seq(10)
v2 <- sample(v1, 10)
spearman(v1, v2)</pre>
```

svm.weights

SVM Multiclass Weights Ranking

# Description

This calculates feature weights for multiclass Support Vector Machine (SVM) problems

# Usage

```
## S3 method for class 'weights'
svm(model)
```

# **Arguments**

model

A fitted SVM model of multiclass

#### Value

Vector of feature weights

#### References

Guyon I. et. al. (2010) Gene Selection for Cancer Classification using Support Vector Machines. Machine Learning 46 389-422.

svmrfeFeatureRanking SVM Recursive Feature Extraction (Binary)

# Description

This conducts feature selection for Support Vector Machines models via recursive feature extraction. This returns a vector of the features in x ordered by relevance. The first item of the vector has the index of the feature which is more relevant to perform the classification and the last item of the vector has the feature which is less relevant. This function is specific to Binary classification problems,

# Usage

```
svmrfeFeatureRanking(x, y, c, perc.rem = 10)
```

#### **Arguments**

X	A matrix where each column represents a feature and each row represents a sample
у	A vector of labels corresponding to each sample's group membership
С	A numeric value corresponding to the 'cost' applied during the svm model fitting. This can be selected by the user if using this function directly or is done internally.
perc.rem	A numeric value indicating the percent of features removed during each iteration. Default perc.rem = $10$ .

#### Value

Vector of features ranked from most important to least important.

### References

Guyon I. et. al. (2010) *Gene Selection for Cancer Classification using Support Vector Machines*. Machine Learning 46 389-422.

# See Also

svmrfeFeatureRankingForMulticlass

#### **Examples**

 ${\tt swmrfeFeatureRankingForMulticlass}$ 

SVM Recursive Feature Extraction (Multiclass)

# Description

This conducts feature selection for Support Vector Machines models via recursive feature extraction. This returns a vector of the features in x ordered by relevance. The first item of the vector has the index of the feature which is more relevant to perform the classification and the last item of the vector has the feature which is less relevant. This function is specific to Binary classification problems.

#### Usage

```
svmrfeFeatureRankingForMulticlass(x, y, c, perc.rem = 10)
```

# **Arguments**

Х	A matrix where each column represents a feature and each row represents a sample
у	A vector of labels corresponding to each sample's group membership
С	A numeric value corresponding to the 'cost' applied during the svm model fit- ting. This can be selected by the user if using this function directly or is done internally.
perc.rem	A numeric value indicating the percent of features removed during each iteration. Default perc.rem = 10.

50 training

# Value

Vector of features ranked from most important to least important.

#### References

Guyon I. et. al. (2010) *Gene Selection for Cancer Classification using Support Vector Machines*. Machine Learning 46 389-422.

#### See Also

```
svmrfeFeatureRanking
```

# **Examples**

```
dat.discr <- create.discr.matrix(</pre>
    create.corr.matrix(
        create.random.matrix(nvar = 50,
                               nsamp = 100,
                               st.dev = 1,
                               perturb = 0.2)),
    D = 10,
    num.groups=4
)
vars <- dat.discr$discr.mat</pre>
groups <- dat.discr$classes</pre>
# multiclass
svmrfeFeatureRankingForMulticlass(x = vars,
                                    y = groups,
                                    c = 0.1,
                                    perc.rem = 10)
```

training

Model Training

# **Description**

This fits each model with the defined parameters

# Usage

```
training(data, method, tuneValue, obsLevels, theDots = NULL)
```

tune.instructions 51

# **Arguments**

data Dataframe consisting of both numeric feature values and a single column named

'.classes' to denoted group membership.

method String dictating which model to fit

tuneValue List of parameters to be applied to the specific model

obsLevels Observed group levels

theDots List of additional parameters to be applied to the specific model

#### Value

fit Fitted model with list with the following elements:

• xNames: Names of the features

• tuneValue: Parameters applied to the fitted model

• obsLevels: Observed levels of the groups

#### Author(s)

Charles Determan Jr

tune.instructions Model Optimization Instructions

# **Description**

Provides directions for which parameters to loop over during tuning. This becomes important when certain models can access 'lower' parameters without running them independently.

#### Usage

```
tune.instructions(method, grid)
```

# **Arguments**

method Vector of strings indicating which models will be fit grid A list of parameters grids to be applied to the models

#### Value

modelInfo List of the following components

• scheme: String dictating which looping scheme to apply

- loop: Dataframe of parameters to loop through for each model
- model: Information regarding parameters of specific model
- constant: Names of the 'loop' dataframe components
- · vary: Indication of parameters that vary and can access recursively

52 tune.instructions

# Author(s)

Charles E. Determan Jr.

# **Index**

```
aggregation, 3
                                                   params, 35
                                                   perf.calc, 36, 43
bagging.wrapper, 4
                                                   performance.metrics, 36
                                                   performance.stats, 37, 43
canberra, 5
                                                   perm.class, 38
canberra_stability, 6, 6
                                                   perm. features, 39
CLA, 3, 7, 14–16
                                                   pof, 25, 26, 31, 41, 41, 46
confusionMatrix, 36, 38, 43
                                                   predicting, 42
create.corr.matrix, 8, 12
                                                   prediction.metrics, 42
create.discr.matrix, 9, 9, 12
                                                   predictNewClasses, 43
create.random.matrix, 9, 11
                                                   RPT, 44
denovo.grid, 12, 28, 29, 31
                                                   sequester, 45
EE, 3, 8, 14, 15, 16
                                                   sorensen, 25, 26, 31, 41, 46, 46
EM, 3, 8, 14, 14, 16
                                                   spearman, 47
ES, 3, 8, 14, 15, 15
                                                   svm.weights, 47
extract.args, 16
                                                   svmrfeFeatureRanking, 48, 50
extract.features, 16
                                                   svmrfeFeatureRankingForMulticlass, 48,
feature.table, 17
fit.only.model, 18
                                                   training, 50
fs.ensembl.stability, 20
                                                   tune.instructions, 28, 29, 51
fs.stability, 22
jaccard, 25, 30, 46
kuncheva, 25, 26, 26, 31, 41, 46
modelList, 27
modelTuner, 28
modelTuner_loo, 29
noise.matrix, 30
ochiai, 25, 26, 30, 31, 41, 46
optimize.model, 31
pairwise.model.stability, 25, 26, 31, 32,
         41,46
pairwise.stability, 25, 26, 31, 33, 34, 41,
         46
```